

IN THE CLAIMS

1 (currently amended). A method of facilitating trading, comprising:
automatically, via a computer, sending a trial order to a market, and
automatically, via the computer, receiving a report indicating that the trial order would
have been paired if it had been a regular order,
wherein a trial order is for discovery of market depth at a price and is not an order to buy
or sell shares.

2 (original). The method of claim 1, wherein the report also indicates the price at which
the trial order would have been paired if it had been a regular order.

3 (original). The method of claim 1, wherein the automatically sending and receiving
are performed by a trading process.

4 (currently amended). A method of facilitating trading, comprising:
automatically, via a computer, receiving a trial order,
automatically, via the computer or another computer, entering the trial order into an order
file, and
automatically, via the computer or another computer, reporting when the trial order
would have been paired had it been a regular order,
wherein a trial order is for discovery of market depth at a price and is not an order to buy
or sell shares.

5 (original). The method of claim 4, further comprising selecting the trial order for
pairing with an active side order without affecting the pairing priority of other orders in the order
file.

6 (original). The method of claim 4, wherein the automatically reporting includes sending a pairing report for zero shares to a source of the trial order.

7 (original). The method of claim 6, wherein the pairing report includes the price at which the trial order would have been paired had it been a regular order.

8 (original). The method of claim 4, further comprising automatically responding to market inquiries based on orders in the order file other than the trial order.

9 (original). The method of claim 4, further comprising automatically removing the trial order from the order file after reporting when it would have been paired.

10 (original). The method of claim 4, wherein the automatically receiving, entering and reporting are performed by a market process.

11 (original). The method of claim 4, wherein the trial order is received from a trading process.